

Tradition Market Summary

10-Apr-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-07	3.5650	3.5250	3.4900	3.3950	3.2800	3.1600	3.1100	3.0700	3.0550	3.0500	3.0500	3.0450	3.0400	3.0300	2.9950	2.8500
2023-04-06	3.5725	3.5325	3.4975	3.3950	3.2700	3.1550	3.1000	3.0600	3.0450	3.0425	3.0425	3.0375	3.0325	3.0225	2.9875	2.8425
change	-0.0075	-0.0075	-0.0075	0.0000	0.0100	0.0050	0.0100	0.0100	0.0100	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-07	-235	9.7000	2.4900	2.4600	2.3950	2.3900	2.3500	2.3800	2.3700	2.3300	2.2600	2.2500	2.3000	2.3450	2.3350	2.3350
2023-04-06	-240	13.0000	2.4900	2.4600	2.3950	2.3900	2.3500	2.3800	2.3700	2.3300	2.2600	2.2500	2.3000	2.3450	2.3350	2.3350
change	5	-3.3000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off			4.5	9.0	9.0	9.0	9.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0

◎ Money Market Close

	3y Fut	10y Fut	MSB1y	MSB1.5y	MSB 2y	KTB 3y	KTB 4y	KTB 5y	KTB 10y	KTB 20y	CD	KOSPI	KOSDAQ	\$/KRW	JPY/KRW	1y fx
2023-04-07	105.09	114.40	3.240	3.298	3.275	3.238	3.265	3.215	3.292	3.245	3.53	2490.41	880.07	1,316.70	998.30	-2750
2023-04-06	105.14	114.48	3.240	3.282	3.263	3.220	3.250	3.200	3.282	3.249	3.58	2459.23	865.58	1,319.10	1000.80	-2640
change	-0.05	-0.08	0.000	0.016	0.012	0.018	0.015	0.015	0.010	-0.004	-0.05	31.18	14.49	-	2.40	-110

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/KTB	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2023-04-07	3.993	3.759	3.516	3.413	3.623	6.8755	33,485.29	12,087.96	2023-04-07	25.000	0.500	-7.800	-15.500	-14.500	-25.200	-39.500
2023-04-06	3.829	3.598	3.374	3.303	3.548	6.8832	33,485.29	12,087.96	2023-04-06	25.750	0.700	-6.500	-15.000	-14.000	-24.950	-40.650
change	0.164	0.161	0.142	0.110	0.075	-0.0077	-	-	change	-0.750	-0.200	-1.300	-0.500	-0.500	-0.250	1.150

◎ IRS/KTB Spread

◎ IRS SPREAD

SPREAD	1*1.5	1*2	1*3	1*5	1.5*2	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10
2023-04-07	-9.50	-21.00	-33.00	-42.00	-11.50	-12.00	-17.00	-21.00	-5.00	-9.00	-11.00	-4.00	-6.00	-2.00	-3.00	-1.00
2023-04-06	-10.25	-22.75	-34.25	-43.75	-12.50	-11.50	-17.00	-21.00	-5.50	-9.50	-11.25	-4.00	-5.75	-1.75	-2.75	-1.00
change	0.75	1.75	1.25	1.75	1.00	-0.50	0.00	0.00	0.50	0.50	0.25	0.00	-0.25	-0.25	-0.25	0.00

◎ CRS SPREAD

SPREAD	1*1.5	1*2	1*3	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15
2023-04-07	-3.00	-9.50	-10.00	-0.50	-4.50	-1.50	-4.00	-1.00	-6.00	3.00	-2.00	-5.00	-8.00	-3.00	4.50	3.50
2023-04-06	-3.00	-9.50	-10.00	-0.50	-4.50	-1.50	-4.00	-1.00	-6.00	3.00	-2.00	-5.00	-8.00	-3.00	4.50	3.50
change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr	Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2023-04-07	-100.00	-88.50	-77.00	-76.00	-69.00	-72.00	-74.00	2023-04-07	-4.00	-7.50	-3.50	-1.00	-4.50	-3.50	-19.00	-14.50
2023-04-06	-100.75	-87.50	-76.50	-75.00	-68.00	-71.25	-73.25	2023-04-06	-4.00	-7.50	-3.50	-1.00	-4.50	-3.50	-19.00	-14.50
change	0.75	-1.00	-0.50	-1.00	-1.00	-0.75	-0.75	change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Duration

(vard)

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	2023 BoK Monetary Committee Schedule			
14.9	13.3	19.7	29.1	14.8	19.4	24.0	32.6	고/저평	105.04	114.38	01월 13일	02월 23일	04월 11일	05월 25일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20	07월 13일	08월 24일	10월 19일	11월 30일
13.1	16.2	22.0	12.3	16.8	13.6	18.6	13.7	11.67	14.02	17.69				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/04/23	11/04/23	11/04/23	11/04/23	11/04/23	11/04/23	11/04/23	11/04/23
	maturity	12/04/24	11/10/24	11/04/25	13/04/26	12/04/27	11/04/28	11/04/30	11/04/33
CCS	value	12/04/23	12/04/23	12/04/23	12/04/23	12/04/23	12/04/23	12/04/23	12/04/23
	maturity	12/04/24	15/10/24	12/04/25	13/04/26	12/04/24	13/04/28	12/04/30	12/04/33

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Night Duty

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